

# State of Alaska

## AY02: EVOS Research Investment

### Plan Breakdown

August 31, 2020



|                                    | <b>NAV</b>       | <b>1 Month</b> | <b>3 Month</b> | <b>FYTD</b>   | <b>1 Year</b> | <b>3 Year</b> | <b>5 Year</b> | <b>6 Year</b> | <b>10 Year</b> | <b>ITD</b>    | <b>Inception</b> |
|------------------------------------|------------------|----------------|----------------|---------------|---------------|---------------|---------------|---------------|----------------|---------------|------------------|
| AY02: EVOS Research Investment     | \$109,900,284.20 | <u>2.94%</u>   | <u>8.76%</u>   | <u>6.54%</u>  | <u>12.90%</u> | <u>8.53%</u>  | <u>9.00%</u>  | <u>7.56%</u>  | <u>10.00%</u>  | <u>6.67%</u>  | Nov-00           |
| AY70: Short-term Fixed Income Pool |                  | <u>0.02%</u>   | <u>0.11%</u>   | <u>0.06%</u>  | <u>1.47%</u>  | <u>1.87%</u>  | <u>1.45%</u>  | <u>1.25%</u>  | <u>3.74%</u>   | <u>3.12%</u>  |                  |
| AY73: Broad Market Fixed Income    |                  | <u>-0.81%</u>  | <u>1.57%</u>   | <u>0.71%</u>  | <u>7.08%</u>  | <u>5.34%</u>  | <u>4.58%</u>  | <u>4.09%</u>  | <u>3.84%</u>   | <u>5.16%</u>  |                  |
| AY5V: Domestic Equity              |                  | <u>7.23%</u>   | <u>15.91%</u>  | <u>13.34%</u> | <u>21.21%</u> | <u>13.87%</u> |               |               |                | <u>14.84%</u> |                  |
| AYLC: International Equity         |                  | <u>4.27%</u>   | <u>13.82%</u>  | <u>8.92%</u>  | <u>7.89%</u>  | <u>2.78%</u>  |               |               |                | <u>7.31%</u>  |                  |
| INDEX                              |                  | <b>2.84%</b>   | <b>8.49%</b>   | <b>6.39%</b>  | <b>12.58%</b> | <b>8.48%</b>  | <b>8.95%</b>  | <b>7.23%</b>  | <b>9.56%</b>   | <b>6.25%</b>  |                  |
| EXCESS                             |                  | 0.10%          | 0.27%          | 0.15%         | 0.32%         | 0.05%         | 0.05%         | 0.33%         | 0.44%          | 0.42%         |                  |

# State of Alaska

## AY2H: EVOS Habitat Investment

### Plan Breakdown

August 31, 2020



|                                    | <u>NAV</u>      | <u>1 Month</u> | <u>3 Month</u> | <u>FYTD</u>   | <u>1 Year</u> | <u>3 Year</u> | <u>5 Year</u> | <u>6 Year</u> | <u>10 Year</u> | <u>ITD</u>    | <u>Inception</u> |
|------------------------------------|-----------------|----------------|----------------|---------------|---------------|---------------|---------------|---------------|----------------|---------------|------------------|
| AY2H: EVOS Habitat Investment      | \$87,933,375.90 | <u>2.65%</u>   | <u>8.20%</u>   | <u>6.08%</u>  | <u>12.84%</u> | <u>8.52%</u>  | <u>9.04%</u>  | <u>7.58%</u>  | <u>10.02%</u>  | <u>8.14%</u>  | Nov-02           |
| AY70: Short-term Fixed Income Pool |                 | <u>0.02%</u>   | <u>0.11%</u>   | <u>0.06%</u>  | <u>1.30%</u>  | <u>1.81%</u>  | <u>1.39%</u>  | <u>1.18%</u>  | <u>1.22%</u>   | <u>1.33%</u>  |                  |
| AY73: Broad Market Fixed Income    |                 | <u>-0.81%</u>  | <u>1.57%</u>   | <u>0.71%</u>  | <u>7.08%</u>  | <u>5.34%</u>  | <u>4.58%</u>  | <u>4.09%</u>  | <u>3.84%</u>   | <u>4.65%</u>  |                  |
| AY5V: Domestic Equity              |                 | <u>7.23%</u>   | <u>15.91%</u>  | <u>13.34%</u> | <u>21.21%</u> | <u>13.87%</u> |               |               |                | <u>14.84%</u> |                  |
| AYLC: International Equity         |                 | <u>4.27%</u>   | <u>13.82%</u>  | <u>8.92%</u>  | <u>7.89%</u>  | <u>2.78%</u>  |               |               |                | <u>7.31%</u>  |                  |
| INDEX                              |                 | <b>2.55%</b>   | <b>7.93%</b>   | <b>5.93%</b>  | <b>12.49%</b> | <b>8.45%</b>  | <b>8.93%</b>  | <b>7.22%</b>  | <b>9.55%</b>   | <b>7.94%</b>  |                  |
| EXCESS                             |                 | 0.10%          | 0.27%          | 0.15%         | 0.35%         | 0.07%         | 0.11%         | 0.36%         | 0.47%          | 0.20%         |                  |